

Exhibit F



CME Globex Notices: November 9, 2009



To	CME Globex Customers
From	CME Globex Account Management
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Topics in this issue include:

Critical System Updates

- [Energy Inter-Exchange Spreads on CME Globex - This Week](#)
- [CBOT Equity Futures Enhancements - November 22](#)

New Functionality

- [Theoretical Settlements via FIX/FAST - November 22](#)
- [New Price Synchronization Functionality - December 6](#)

Events and Announcements

- [Market Data Availability for KRX KOSPI 200 Futures - This Week](#)
- [CME Globex Disaster Recovery Connectivity Testing - This Saturday](#)
- [iLink Session ID Auto-Deletion Process - November 23](#)

Critical System Updates

Energy Inter-Exchange Spreads on CME Globex

Effective **this Sunday, November 15, 2009**, four NYMEX-DME implied inter-exchange spreads will be listed for trading on CME Globex.

Inter-exchange spreads are implied futures spreads in which the two legs originate from different exchanges. They consist of buying the front leg (exchange A) and selling the back leg (exchange B), with both legs having the same maturity. For inter-exchange spreads, tag 762-SecuritySubType will be set to **IS**. Inter-exchange spreads are implied IN and OUT, from the individual legs IN to the inter-exchange spread or conversely from the inter-exchange spread OUT to the respective future outrights. These will be the first inter-exchange spreads listed on CME Globex.

This launch will impact **all customers** receiving FIX/FAST market data, even if you do not plan on supporting the new spreads. There will be a new FIX/FAST template for the Security Definition (tag 35-MsgType=d) message for this launch. The new template is currently available in the production folder of the [CME Group ftp site](#). Per the normal process, the current template is still available as well.

Traders must be authorized to trade the products of both exchanges (NYMEX and DME) in order to trade these inter-exchange spreads. No additional authorization is required; a new Schedule 6 is not needed.

The messaging and functionality impacts are documented online in the [Client Impact Assessment](#). This launch is currently available in New Release for customer testing.

CBOT Equity Futures Enhancements

Effective **Sunday, November 22**, CME Group will implement a number of internal improvements to the CBOT Equity futures markets that are expected to reduce iLink order entry round trip times up to 50%.

There will be no changes to functionality or messaging format with these performance improvements.

On Friday, November 29, to prepare for this launch, all Good till Cancel (GTC) and Good till Date (GTD) orders in the CBOT Equity futures markets will be cancelled. Customer may re-enter orders during the normal pre-open on Sunday, November 22.

Please contact your [CME Globex Account Manager](#) with any questions or concerns at 312.634.8700.

New Functionality

Theoretical Settlements via FIX/FAST

Effective **Sunday, November 22**, theoretical settlement data blocks will be launched on the following channels only:

7, CME Equity futures
 11, CME FX futures
 113, CBOT Equity futures
 115, CBOT Interest Rate futures
 116, CBOT Interest Rate options
 119, MGEX options
 121, KCBT options

The theoretical settlement data blocks contain the theoretical settlement price for an instrument. They are sent daily by product group, following the close of the trading session. They are similar to the Closing and Settlement Price data blocks, but will contain tag 64-SettleDate and tag 286-OpenCloseSettleFlag.

Tag 279-MDUpdateAction will be set to 0 = New and tag 269-MDEntryType will be set to 6 = Settlement Price. Tag 64-SettleDate will be present and tag 286-OpenCloseSettleFlag will be set to 5 = Theoretical Price.

Detailed information is available in the [Elimination of ITC-format Market Data client impact](#), Section 2.3 Theoretical Settlement Data Block.

Theoretical settlement blocks will be rolled out for the remaining FIX/FAST Market Data Platform channels. The schedule will be announced in future editions of the CME Globex Notices.

New Price Synchronization Functionality

Effective **Sunday, December 6, 2009** (trade date Monday, December 7), the price synchronization functionality will be launched for the market opening process on CBOT, KCBT and MGEX Commodity futures. Price synchronization functionality helps facilitate the alignment of outright and spread prices by enabling implied functionality **ten seconds after** the market opens.

This functionality is currently enabled for NYMEX, COMEX and DME futures.

Events & Announcements

NEW Market Data Availability for KRX KOSPI 200 Futures

Effective **this Sunday, November 15, 2009**, the market data for the Korea Exchange KOSPI 200 futures will be available for CME Globex customers via FIX/FAST on the Market Data Platform.

Port and multicast addresses for the new Market Data Platform channel are available in the config.xml file on ftp.cmegroup.com, as outlined in the [Core Functionality](#) module of the FIX/FAST SDK.

On Monday November 16, CME Group and Korea Exchange (KRX) will launch phase one of a multi-phase program designed to expand trading access to futures on the KOSPI 200 Index, the premier benchmark of the Korean equity market.

This initial soft launch is targeted at KRX clearing member firms and Korean customers, and for the first time will provide them with nighttime trading accessibility to the KOSPI 200 market, via KRX' USG front end system. Although CME Globex will serve as the host for nighttime orders routed through the USG front end, per current Korean regulations, participation via other CME Globex connections will not be available during this initial phase. KRX and CME Group continue to work closely with the Korean regulator on gaining the approvals necessary for direct market access in future phases of the program.

The launch of this first phase demonstrates our commitment to working with KRX to realize the full potential of this strategic partnership, where the overall aim is to fully internationalize the Korean markets. We are excited by the opportunities this multi-phase program creates overtime, both for our globally based customers and those of KRX.

If you would like more information on nighttime trading access to the KOSPI 200 market via the USG system, please visit the [KRX website](#), where you can download a FAQ document with further detail. Please note: all KOSPI 200 market data is owned by the Korea Exchange. Please see the FAQ and contact KRX directly for licensing information.

NEW CME Globex Disaster Recovery Connectivity Testing

This Saturday, November 14, is the monthly CME Globex DR Connectivity test. The testing is designed to ensure that customers can establish a connection to the DR environment in case of an emergency.

Customers are required to register in advance to participate [online](#). Disaster Recovery IPs and ports have been distributed by your CME Globex Account Manager.

Complete information on the CME Group business continuity program and the CME Globex DR Connectivity testing, including testing session dates, is available [online](#). CME Group encourages all directly connected customers to review the [DR Client Overview](#).

NEW iLink Session ID Auto-Deletion Process

Effective **Monday, November 23**, CME Group is implementing the new iLink session ID auto-delete

process.

Idle iLink session IDs needlessly consume resources and make load balancing and resource allocation planning more difficult. CME Group is committed to managing session IDs to ensure the best performance on CME Globex for our customers. The iLink session ID auto-delete process helps ensure these resources are managed proactively and consistently across the marketplace.

Details on the process are available [online](#). The first e-mail notifications will be distributed to Class A clearing firms on Monday, November 23. Idle session IDs that have not been granted an exemption will be deleted at **end of day Friday, January 22, 2010**.